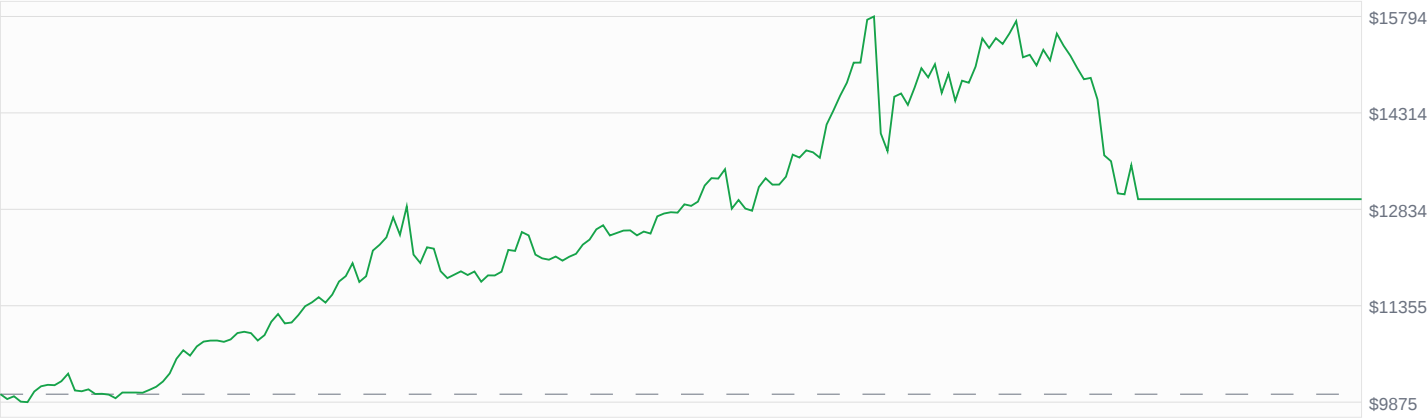




Backtest #35979 · GC=F · VOXR · GG3_MACD_Momentum

ROI	Sharpe	Win Rate	Max Drawdown
+29.90%	1.34	100.0%	-17.75%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The GG3 MACD momentum setup delivered a 29.90% return on GC=F, yet the 100% win rate across only two trades lacks statistical significance and likely reflects curve fitting. A 17.75% maximum drawdown indicates high volatility exposure that could erode capital if the sample size expands. We must validate the signal logic against a longer historical period to determine if this performance is robust or a statistical anomaly. The next step is running a parameter sweep on the MACD thresholds to reduce overfitting and verify consistency across different market regimes.

ADDITIONAL METRICS

CAGR	29.90%
Sortino Ratio	1.03
Turnover	4.30x
Total Trades	2
Initial Capital	\$9997.00
Final Capital	\$12990.02